# Asymptotic form of two-point correlation function of the XXZ spin chain

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#### Abstract

Correlation functions of the XXZ spin chain in the critical regime is studied at zero-temperature. They are exactly represented in the Fredholm determinant form and are related with an operator-valued Riemann–Hilbert problem. Analyzing this problem we prove that a two-point correlation function consisting of sufficiently separated spin operators is expressed by power-functions of the distance between those operators.

## 1 Introduction

We consider a two-point correlation function of the XXZ spin chain in an external magnetic field at zero-temperature. The Hamiltonian is defined by

$$H_{XXZ} = \sum_{n \in \mathbb{Z}} (\sigma_n^x \sigma_{n+1}^x + \sigma_n^y \sigma_{n+1}^y + \Delta \sigma_n^z \sigma_{n+1}^z - h \sigma_n^z). \tag{1.1}$$

The anisotropy parameter  $\Delta$  is parameterized as  $\Delta = \cos 2\eta$  ( $\frac{\pi}{2} < \eta < \pi$ ), which implies the critical regime. The Pauli matrices  $\sigma_n^x$ ,  $\sigma_n^y$ ,  $\sigma_n^z$  act on the *n*-th site and *h* indicates an external magnetic field. The XXZ spin chain is one of quantum solvable models and is analyzed by means of Quantum Inverse Scattering Method [1]. Based on this method the generating functional of correlation functions is represented in the Fredholm determinant form [2].

The determinant representation of the generating functional has been investigated in some limiting cases. In the limit of strong magnetic field  $h \to h_c = 4\cos^2\eta$  this is connected with the  $\tau$ -function of the Painlevé V equation [3]. On the basis of this equation we can evaluate correlation functions of the XXZ spin chain in strong magnetic field [4]. The generating functional depends on an extra parameter  $\alpha$  (see (2.2)) and in the limit  $\alpha \to -\infty$  itself indicates a special correlation function called the ferromagnetic-string-formation-probability (FSFP). The FSFP describes the probability of finding a ferromagnetic string of adjacent parallel spins and the corresponding Fredholm determinant is known to be related with an operator-valued Riemann-Hilbert problem [5]. Thus the evaluation of FSFP is reduced to the solution of this problem. We remark that either the analysis of the Painlevé V equation or Riemann-Hilbert problem is a kind of classical

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inverse scattering problems. For special cases above, the calculation of correlation functions of the XXZ spin chain can be reduced to a *classical* inverse problem, despite the model is *quantum* mechanical.

Recently, the operator-valued Riemann–Hilbert problem associated with the generating functional has been proposed [6]. Surprisingly, the calculation of any correlation function of the XXZ spin chain is interpreted as a classical inverse scattering problem. In particular we are in a position to obtain the closed forms of two-point correlation functions: there was no valid method to evaluate two-point correlation functions of the XXZ spin chain from the stand-point of quantum solvable models, because the integral representations of two-point correlation functions obtained in [7] and [8] are too complicated to analyze them. In this paper, on the basis of our Riemann–Hilbert problem, we compute the large-m asymptotic form of a two-point correlation function  $\langle \sigma_{x}^{z} \sigma_{1}^{z} \rangle$  and prove the following theorem:

**Theorem.** For sufficiently large m a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  is expressed by power-functions of m.

This corresponds to a rigorous proof of the well-known conjecture that two-point functions of the XXZ spin chain in the critical regime decay in power of the distance between spin operators at zero-temperature, which was derived by means of Conformal Field Theory, the bosonization method, the numerical analysis and so on. In order to prove the theorem, in section 2, we define the Fredholm determinant representation of the generating functional and formulate the associated operator-valued Riemann-Hilbert problem. In section 3 we analyze this problem and determine the asymptotic form of generating functional. As a result the theorem is proved. The last section 4 is devoted to concluding remarks.

# 2 Operator-valued Riemann-Hilbert problem

In this paper we pay attention to a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$ , which is computed through the generating functional. In this section we define the Fredholm determinant representation of the generating functional and formulate the associated operator-valued Riemann–Hilbert problem.

#### 2.1 Fredholm determinant

A two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  is given by the generating functional  $Q^{(m)}(\alpha)$  via [2]

$$\langle \sigma_m^z \sigma_1^z \rangle = 2\Delta_m \left. \frac{\partial^2 Q^{(m)}(\alpha)}{\partial \alpha^2} \right|_{\alpha=0} - 4 \left. \frac{\partial Q^{(1)}(\alpha)}{\partial \alpha} \right|_{\alpha=0} + 1.$$
 (2.1)

Here  $\Delta_m$  is the lattice Laplacian defined by  $\Delta_m f(m) = f(m) - 2f(m-1) + f(m-2)$ . The generating functional  $Q^{(m)}(\alpha)$  is represented by the Fredholm determinant:

$$Q^{(m)}(\alpha) = Q_0 \langle \text{vac} | \text{Det}(1 - \frac{1}{2\pi} V^{(m)}) | \text{vac} \rangle$$
(2.2)

where  $Q_0$  is a normalization factor. The Fredholm determinant is expanded as

$$Det(1 - \frac{1}{2\pi}V^{(m)}) = \sum_{n=0}^{\infty} \frac{1}{n!} \left(-\frac{1}{2\pi}\right)^n \int_{\Gamma} \prod_{k=1}^n dz_k \det {}_{n}V^{(m)}$$
(2.3)

where  $\det_n V^{(m)}$  is the normal determinant of an  $n \times n$  matrix  $V^{(m)}(z_i, z_j)$  (i, j = 1, ..., n). The integration contour  $\Gamma$  runs on a part of the unit circle anti-clockwise:  $\Gamma \ni e^{i\theta} (2\pi - \psi < \theta < \psi)$ . The boundary value  $\psi$  depends on the anisotropy parameter  $\eta$  and the external magnetic field h, lies in  $\pi < \psi < 2\eta$  and approaches to  $\pi$  in the strong magnetic field limit  $h \to h_c = 4\cos^2\eta$ , to  $2\eta$  in the limit  $h \to 0$  [1, 6]. The kernel  $V^{(m)}$  is given by the scalar product of four-component vectors as follows [6]:

$$V^{(m)}(z,w) = i \int_0^\infty \frac{\mathrm{d}s}{z-w} \sum_{j=1}^4 a_j^{(m)}(z|s) b_j^{(m)}(w|s)$$
 (2.4)

where vectors are defined by

$$\boldsymbol{a}^{(m)}(z|s) = \left( i(q - q^{-1}) \frac{qz - 1}{z - q} \right)^{1/2} \begin{pmatrix} z^{m/2} \exp(iq^{-1} \frac{qz - 1}{z - q}s + \alpha - \varphi_3(z)) \\ z^{m/2} \exp(-iq \frac{qz - 1}{z - q}s) \\ z^{-m/2} \exp(iq^{-1} \frac{qz - 1}{z - q}s - \varphi_2(z)) \\ z^{-m/2} \exp(-iq \frac{qz - 1}{z - q}s + \alpha + \varphi_1(z) - \varphi_3(z)) \end{pmatrix}$$
(2.5)

$$\boldsymbol{b}^{(m)}(z|s) = \left(\mathrm{i}(q-q^{-1})\frac{qz-1}{z-q}\right)^{1/2} \begin{pmatrix} z^{-m/2} \exp(-\mathrm{i}q\frac{qz-1}{z-q}s + \varphi_4(z)) \\ -z^{-m/2} \exp(\mathrm{i}q^{-1}\frac{qz-1}{z-q}s) \\ z^{m/2} \exp(-\mathrm{i}q\frac{qz-1}{z-q}s + \varphi_2(z)) \\ -z^{m/2} \exp(\mathrm{i}q^{-1}\frac{qz-1}{z-q}s - \varphi_1(z) + \varphi_4(z)) \end{pmatrix}. \quad (2.6)$$

and  $q = e^{2i\eta}$ . The operators  $\varphi_j(z)$  (j = 1, ..., 4) are bosonic quantum fields called the *dual fields*. They are decomposed into coordinate and momentum fields as  $\varphi_j(z) = q_j(z) + p_j(z)$  and act on the vacuum states defined by  $\langle \text{vac}|q_j(z) = p_j(z)|\text{vac}\rangle = 0$  (j = 1, ..., 4). The commutation relation between coordinate and momentum fields is expressed in the following matrix form:

$$[q_{j}(z), p_{k}(w)] = \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \end{pmatrix}_{jk} \log h(z, w) + \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{pmatrix}_{jk} \log h(w, z)$$
(2.7)

with

$$h(z,w) = \frac{1}{q-q^{-1}} \left( q \sqrt{\frac{qz-1}{z-q} \frac{w-q}{qw-1}} - q^{-1} \sqrt{\frac{z-q}{qz-1} \frac{qw-1}{w-q}} \right).$$
 (2.8)

By definition the dual fields are commutative:  $[\varphi_j(z), \varphi_k(w)] = 0$  (j, k = 1, ..., 4). They are thus interpreted as entire functions unless they act on the vacuum states to produce the vacuum expectation values. The following lemma is useful.

Lemma 1. A dual field  $\varphi_4(z)$  is equal to  $\varphi_3(z)$ .

*Proof.* If a set of bosonic fields with four-species has the same commutation relation as (2.7), the kernel  $V^{(m)}$  whose dual fields are replaced with those fields is equivalent to the original kernel. We put c-numbers  $\alpha$  and  $z^{\pm m/2}$  into the dual fields. Under a simultaneous replacement

 $\varphi_1 \leftrightarrow \varphi_2$  and  $\varphi_3 \leftrightarrow \varphi_4$  the commutation relation (2.7) is invariant and the kernel  $V^{(m)}(z,w)$  is then changed into  $\exp(\varphi_3(w) - \varphi_4(z))V^{(m)}(w,z)$ . It thus follows that

$$V^{(m)}(z,z) = \exp(\varphi_3(z) - \varphi_4(z))V^{(m)}(z,z). \tag{2.9}$$

Note that the kernel  $V^{(m)}(z,z)$  contains the dual fields  $\varphi_1(z), \ldots, \varphi_4(z)$ . In order to produce the same vacuum expectation values in both sides, a dual field  $\varphi_4(z)$  must be equal to  $\varphi_3(z)$ .

Hearafter we replace a dual field  $\varphi_4(z)$  with  $\varphi_3(z)$  on the basis of this lemma. By virtue of this lemma the recursion relation (3.21) contains no dual fields and makes clear that two-point correlation functions decay in power.

#### 2.2 Operator-valued Riemann-Hilbert problem

The Fredholm determinant  $\text{Det}(1 - \frac{1}{2\pi}V^{(m)})$  is related with matrix integral operators [6]. They are defined by matrices whose multiplication requires extra integral calculus: those products are formulated as

$$(EF)_{ij}(z|s,t) = \int_0^\infty dr \sum_k E_{ik}(z|s,r) F_{kj}(z|r,t).$$
 (2.10)

From now on we omit the dependency on extra variables s, t of matrix integral operators unless necessary and denote the delta-function  $\delta(s-t)$  by I. Consider a  $4 \times 4$  matrix integral operator  $\chi^{(m)}(z)$  that satisfies the following conditions (a)–(c) [6]:

- (a) Each element of  $\chi^{(m)}(z|s,t)$  is an analytic function of  $z \in \mathbb{C} \setminus \Gamma$  for any  $m \in \mathbb{Z}_{>0}$ ,  $s,t \in \mathbb{C}$ .
- (b)  $\chi^{(m)}(\infty) = I$ .
- (c) Let  $\chi_{+}^{(m)}(z)$  ( $\chi_{-}^{(m)}(z)$ ) be the boundary value of  $\chi_{-}^{(m)}(z)$  on the left (the right) side of a positive direction of the oriented contour  $\Gamma$ . It then follows that

$$\chi_{-}^{(m)}(z) = \chi_{+}^{(m)}(z)L^{(m)}(z). \qquad (z \in \Gamma)$$
(2.11)

The  $4 \times 4$  matrix integral operator  $L^{(m)}(z)$  is called the *conjugation matrix* and is expressed by

$$L^{(m)}(z) = \begin{pmatrix} I - \kappa P(z) & \kappa e^{-\varphi_3} Q(z) & -\kappa z^m e^{\varphi_2 - \varphi_3} P(z) & \kappa z^m e^{-\varphi_1} Q(z) \\ -e^{\varphi_3} R(z) & I + P^T(z) & -z^m e^{\varphi_2} R(z) & z^m e^{-\varphi_1 + \varphi_3} P^T(z) \\ -z^{-m} e^{-\varphi_2 + \varphi_3} P(z) & z^{-m} e^{-\varphi_2} Q(z) & I - P(z) & e^{-\varphi_1 - \varphi_2 + \varphi_3} Q(z) \\ -\kappa z^{-m} e^{\varphi_1} R(z) & \kappa z^{-m} e^{\varphi_1 - \varphi_3} P^T(z) & -\kappa e^{\varphi_1 + \varphi_2 - \varphi_3} R(z) & I + \kappa P^T(z) \end{pmatrix}$$

$$(2.12)$$

where  $\kappa = e^{\alpha}$  and the z-dependency of the dual fields is omitted. The integral operators P(z), Q(z), R(z) and  $P^{T}(z)$  are given below:

$$P(z) = i(q - q^{-1})\frac{qz - 1}{z - q} \exp\left(iq^{-1}\frac{qz - 1}{z - q}s - iq\frac{qz - 1}{z - q}t\right)$$
(2.13)

$$Q(z) = i(q - q^{-1})\frac{qz - 1}{z - q} \exp\left(iq^{-1}\frac{qz - 1}{z - q}(s + t)\right)$$
(2.14)

$$R(z) = i(q - q^{-1})\frac{qz - 1}{z - q} \exp\left(-iq\frac{qz - 1}{z - q}(s + t)\right)$$
(2.15)

$$P^{T}(z) = i(q - q^{-1})\frac{qz - 1}{z - q} \exp\left(-iq\frac{qz - 1}{z - q}s + iq^{-1}\frac{qz - 1}{z - q}t\right).$$
 (2.16)

They satisfy the following relations:

$$P(z)P(z) = P(z) \qquad P(z)Q(z) = Q(z) \tag{2.17}$$

$$Q(z)R(z) = P(z)$$
  $Q(z)P^{T}(z) = Q(z)$  (2.18)

$$R(z)P(z) = R(z)$$
  $R(z)Q(z) = P^{T}(z)$  (2.19)

$$R(z)P(z) = R(z) R(z)Q(z) = P^{T}(z) (2.19)$$

$$P^{T}(z)R(z) = R(z) P^{T}(z)P^{T}(z) = P^{T}(z). (2.20)$$

Here these products implicitly contain the integrals for extra variables s, t like for (2.10).

To find the  $4 \times 4$  matrix integral operator that satisfies (a)-(c) is referred as the operatorvalued Riemann-Hilbert problem. By using its solution  $\chi^{(m)}(z)$  the Fredholm determinant  $\operatorname{Det}(1-\frac{1}{2\pi}V^{(m)})$  is computed via the following lemma [6]:

Lemma 2. The Fredholm determinant  $\operatorname{Det}(1 - \frac{1}{2\pi}V^{(m)})$  obeys

$$\frac{\operatorname{Det}(1 - \frac{1}{2\pi}V^{(m+1)})}{\operatorname{Det}(1 - \frac{1}{2\pi}V^{(m)})} = \operatorname{Det}(\gamma_2[\chi^{(m)}(0)]^{-1}\gamma_2)$$
(2.21)

where  $\gamma_2 = \frac{1}{2}(1 - \sigma^z \otimes 1)$ .

*Proof.* By Lemma 5 and (4.7) of [6] we have

$$\frac{\text{Det}(1 - \frac{1}{2\pi}V^{(m+1)})}{\text{Det}(1 - \frac{1}{2\pi}V^{(m)})} = \exp \text{Tr}\log(\gamma_1 + \gamma_2[\chi^{(m)}(0)]^{-1}\gamma_2)$$
(2.22)

where  $\gamma_1 = \frac{1}{2}(1 + \sigma^z \otimes 1)$ . Due to the orthogonality  $\gamma_1 \gamma_2 = 0$  and  $\gamma_1^2 = \gamma_1$ ,  $\gamma_2^2 = \gamma_2$  it follows that

$$\exp \operatorname{Tr} \log(\gamma_1 + \gamma_2 [\chi^{(m)}(0)]^{-1} \gamma_2) = \exp \operatorname{Tr} (\log \gamma_1 + \log(\gamma_2 [\chi^{(m)}(0)]^{-1} \gamma_2))$$

$$= \exp \operatorname{Tr} \log(\gamma_2 [\chi^{(m)}(0)]^{-1} \gamma_2). \tag{2.23}$$

Using the relation  $\log \text{Det} = \text{Tr} \log \text{ we obtain the lemma}$ .

On the basis of this lemma we derive the large-m asymptotic representation of a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  from the solution  $\chi^{(m)}(z)$  of operator-valued Riemann-Hilbert problem (a)-(c).

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In this section we compute the large-m asymptotic behavior of the solution  $\chi^{(m)}(z)$  of operatorvalued Riemann-Hilbert problem (a)-(c). By virtue of the relations (2.17)-(2.20) the conjugation matrix  $L^{(m)}(z)$  can be decomposed into the product of triangular matrix integral operators as follows:

$$L^{(m)}(z) = M^{(m)}(z)N^{(m)}(z)$$
(3.1)

where

$$M^{(m)}(z) = \begin{pmatrix} I & \frac{\kappa}{1+\kappa} e^{-\varphi_3} Q(z) & -z^m e^{\varphi_2 - \varphi_3} P(z) & \frac{\kappa}{1+\kappa} z^m e^{-\varphi_1} Q(z) \\ 0 & I & -\frac{1}{\kappa} z^m e^{\varphi_2} R(z) & \frac{1}{1+\kappa} z^m e^{-\varphi_1 + \varphi_3} P^T(z) \\ 0 & 0 & I & \frac{1}{1+\kappa} e^{-\varphi_1 - \varphi_2 + \varphi_3} Q(z) \\ 0 & 0 & 0 & I \end{pmatrix}$$
(3.2)

and

$$N^{(m)}(z) = \begin{pmatrix} I - \frac{\kappa}{1+\kappa} P(z) & 0 & 0 & 0\\ -\frac{1}{\kappa} e^{\varphi_3} R(z) & I + \frac{1}{\kappa} P^T(z) & 0 & 0\\ -\frac{1}{1+\kappa} z^{-m} e^{-\varphi_2 + \varphi_3} P(z) & \frac{1}{1+\kappa} z^{-m} e^{-\varphi_2} Q(z) & I - \frac{1}{1+\kappa} P(z) & 0\\ -\kappa z^{-m} e^{\varphi_1} R(z) & \kappa z^{-m} e^{\varphi_1 - \varphi_3} P^T(z) & -\kappa e^{\varphi_1 + \varphi_2 - \varphi_3} R(z) & I + \kappa P^T(z) \end{pmatrix}.$$
(3.3)

Let  $\Gamma_1$  ( $\Gamma_2$ ) be a contour that runs from  $e^{-i\psi}$  to  $e^{i\psi}$  inside (outside) the unit circle. Consider a matrix integral operator  $\tilde{\chi}^{(m)}(z)$  defined below, like for the case of the lattice sine–Gordon model [9].

- (i)  $\widetilde{\chi}^{(m)}(z) = \chi^{(m)}(z)$  outside the region enclosed by the contours  $\Gamma_1$  and  $\Gamma_2$ .
- (ii)  $\widetilde{\chi}^{(m)}(z) = \chi^{(m)}(z) M^{(m)}(z)$  in the region enclosed by  $\Gamma$  and  $\Gamma_1$ .
- (iii)  $\widetilde{\chi}^{(m)}(z) = \chi^{(m)}(z)(N^{(m)}(z))^{-1}$  in the region enclosed by  $\Gamma$  and  $\Gamma_2$ .

By definition  $\widetilde{\chi}^{(m)}(z)$  is analytic for  $z \in \mathbb{C} \setminus (\Gamma_1 \cup \Gamma_2)$  and obeys

$$\widetilde{\chi}_{-}^{(m)}(z) = \widetilde{\chi}_{+}^{(m)}(z)M^{(m)}(z) \qquad (z \in \Gamma_1)$$
(3.4)

$$\widetilde{\chi}_{-}^{(m)}(z) = \widetilde{\chi}_{+}^{(m)}(z)N^{(m)}(z). \qquad (z \in \Gamma_2)$$
(3.5)

We are interested in the asymptotic behavior of the solution  $\chi^{(m)}(z)$  for sufficiently large m. Notice that in the limit  $m \to \infty$  the conjugation matrices  $M^{(m)}(z)$  and  $N^{(m)}(z)$  become block-diagonal in the vicinities of contours  $\Gamma_1$  and  $\Gamma_2$ , respectively. Take this limit and consider the original conjugation matrix for  $\chi^{(m)}(z)$  again. Then we have

$$\chi^{(\infty)}(z) = \begin{pmatrix} \Phi_1(z) & 0\\ 0 & \Phi_2(z) \end{pmatrix}. \tag{3.6}$$

The  $2 \times 2$  matrix integral operators  $\Phi_1(z)$ ,  $\Phi_2(z)$  satisfy

$$\Phi_a^-(z) = \Phi_a^+(z)G_a(z) \qquad (z \in \Gamma, \quad a = 1, 2)$$
 (3.7)

and the corresponding conjugation matrices are expressed by

$$G_1(z) = \begin{pmatrix} I - P(z) & e^{-\varphi_3} Q(z) \\ -\frac{1}{\kappa} e^{\varphi_3} R(z) & I + \frac{1}{\kappa} P^T(z) \end{pmatrix}$$
(3.8)

$$G_2(z) = \begin{pmatrix} I - P(z) & e^{-\varphi_1 - \varphi_2 + \varphi_3} Q(z) \\ -\kappa e^{\varphi_1 + \varphi_2 - \varphi_3} R(z) & I + \kappa P^T(z) \end{pmatrix}.$$
(3.9)

The calculation of a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  requires the Fredholm determinant of the solution  $\chi^{(m)}(z)$ . Taking the Fredholm determinants in both sides of (3.7) we obtain the scalar Riemann–Hilbert problems:

$$Det \Phi_a^-(z) = Det \Phi_a^+(z) Det G_a(z). \qquad (z \in \Gamma, \quad a = 1, 2)$$
(3.10)

In the same way as [9] the Fredholm determinants of  $G_1(z)$ ,  $G_2(z)$  are computed as

$$Det G_1(z) = \kappa^{-1} \qquad Det G_2(z) = \kappa. \tag{3.11}$$

According to the condition at the infinity:  $\operatorname{Det}\Phi_1(\infty) = \operatorname{Det}\Phi_2(\infty) = 1$ , the solutions of scalar problems (3.10) are determined as follows:

$$\operatorname{Det}\Phi_{1}(z) = \left(\frac{z - e^{-i\psi}}{z - e^{i\psi}}\right)^{i\alpha/2\pi} \qquad \operatorname{Det}\Phi_{2}(z) = \left(\frac{z - e^{i\psi}}{z - e^{-i\psi}}\right)^{i\alpha/2\pi}. \tag{3.12}$$

They are analytic for  $z \in \mathbb{C} \backslash \Gamma$ .

We evaluate the *m*-dependency of the solution  $\chi^{(m)}(z)$ . Based on the decomposition (3.1) the conjugation matrix for sufficiently large m is expressed as follows:

$$L^{(m)}(z) = \begin{pmatrix} G_1(z) & z^m G_{12}(z) \\ z^{-m} G_{21}(z) & G_2(z) \end{pmatrix}$$
(3.13)

where  $G_{12}(z)$ ,  $G_{21}(z)$  are  $2 \times 2$  matrix integral operators independent of m. Let the solution  $\chi^{(m)}(z)$  denote by

$$\chi^{(m)}(z) = \begin{pmatrix} X_1^{(m)}(z) & X_{12}^{(m)}(z) \\ X_{21}^{(m)}(z) & X_2^{(m)}(z) \end{pmatrix}.$$
(3.14)

Here  $X_{12}^{(m)}(z)$ ,  $X_{21}^{(m)}(z)$  decay sufficiently rapidly as  $m \to \infty$ . By the relation (2.11) of the original Riemann–Hilbert problem, the  $2 \times 2$  matrix integral operators  $X_1^{(m)}(z)$ ,  $X_2^{(m)}(z)$  obey

$$[X_1^{(m)}(z)]_- = [X_1^{(m)}(z)]_+ G_1(z) + z^{-m} [X_{12}^{(m)}(z)]_+ G_{21}(z)$$

$$[X_2^{(m)}(z)]_- = [X_2^{(m)}(z)]_+ G_2(z) + z^m [X_{21}^{(m)}(z)]_+ G_{12}(z).$$

$$(z \in \Gamma)$$

$$(3.15)$$

In terms of the relation (3.7) the conjugation matrix  $G_a(z)$  is given by  $[\Phi_a^+(z)]^{-1}\Phi_a^-(z)$  (a=1,2). Applying them we have

$$[X_1^{(m)}(z)]_-[\Phi_1^-(z)]^{-1} = [X_1^{(m)}(z)]_+[\Phi_1^+(z)]^{-1} + z^{-m}[X_{12}^{(m)}(z)]_+G_{21}(z)[\Phi_1^-(z)]^{-1}$$
(3.16)  

$$[X_2^{(m)}(z)]_-[\Phi_2^-(z)]^{-1} = [X_2^{(m)}(z)]_+[\Phi_2^+(z)]^{-1} + z^{m}[X_{21}^{(m)}(z)]_+G_{12}(z)[\Phi_2^-(z)]^{-1}.$$
(3.17)

Here the variable z lies on the contour  $\Gamma$ . We remark that the inverse of  $\Phi_a(z)$  exists because  $\operatorname{Det}\Phi_a(z)$  is non-zero for  $z\in\Gamma$  (a=1,2) (see (3.12)). By means of the Plemelj formulae (see [10]) and the condition  $X_1^{(m)}(\infty)=X_2^{(m)}(\infty)=I$ , the  $2\times 2$  matrix integral operators  $X_1^{(m)},$   $X_2^{(m)}(z)$  are expressed below:

$$X_1^{(m)}(z) = \left(I - \frac{1}{2\pi i} \int_{\Gamma} \frac{w^{-m} dw}{w - z} [X_{12}^{(m)}(w)]_+ G_{21}(w) [\Phi_1^-(w)]^{-1} \right) \Phi_1(z)$$
 (3.18)

$$X_2^{(m)}(z) = \left(I - \frac{1}{2\pi i} \int_{\Gamma} \frac{w^m dw}{w - z} [X_{21}^{(m)}(w)]_+ G_{12}(w) [\Phi_2^-(w)]^{-1} \right) \Phi_2(z). \tag{3.19}$$

A two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  is computed by using only  $[\chi^{(m)}(0)]^{-1}$ . In the case z=0 the right sides yield some terms whose order is less than 1/m, because the contour  $\Gamma$  is a part of the unit circle and  $X_{12}^{(m)}(z)$ ,  $X_{21}^{(m)}(z)$  decay sufficiently rapidly as  $m \to \infty$ . Hence we obtain the large-m asymptotic behavior of the solution  $\chi^{(m)}(0)$  as follows:

$$\chi^{(m)}(0) = \begin{pmatrix} \Phi_1(0)(I + O(m^{-1})) & 0\\ 0 & \Phi_2(0)(I + O(m^{-1})) \end{pmatrix}. \quad (m \gg 1)$$
 (3.20)

We are in a position to compute a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$ . Applying the expressions (3.12) and (3.20) to Lemma 2 we have

$$\frac{\text{Det}(1 - \frac{1}{2\pi}V^{(m+1)})}{\text{Det}(1 - \frac{1}{2\pi}V^{(m)})} = \exp\left(\frac{\psi}{\pi}\alpha\right)(1 + O(m^{-1})). \qquad (m \gg 1)$$
(3.21)

Since the leading term  $\exp(\psi \alpha/\pi)$  does not contain any dual field, the vacuum expectation value of the left hand side can be written as

$$\frac{Q^{(m+1)}(\alpha)}{Q^{(m)}(\alpha)} = \exp\left(\frac{\psi}{\pi}\alpha\right) (1 + O(m^{-1})). \qquad (m \gg 1)$$
(3.22)

From this recursion relation we derive the large-m asymptotic form of the generating functional as follows:

$$Q^{(m)}(\alpha) = f(m, \alpha) \exp\left(\frac{\psi}{\pi}\alpha m\right). \qquad (m \gg 1)$$
(3.23)

Here  $f(m,\alpha)$  satisfies  $f(m+1,\alpha)/f(m,\alpha) = 1 + O(m^{-1})$ . Substituting this asymptotic form into the relation (2.1) we arrive at the following relation for two-point correlation functions:

$$\frac{\langle \sigma_{m+1}^z \sigma_1^z \rangle}{\langle \sigma_m^z \sigma_1^z \rangle} = 1 + O(m^{-1}). \qquad (m \gg 1)$$
(3.24)

Thus the asymptotic form of a two-point correlation function of the XXZ spin chain is shown to be given by power-functions of the distance between spin operators. This result is nothing but the theorem in section 1.

# 4 Concluding remarks

We have analyzed the operator-valued Riemann–Hilbert problem associated with the generating functional of correlation functions and have obtained the large-m asymptotic form of a two-point correlation function  $\langle \sigma_m^z \sigma_1^z \rangle$  of the XXZ spin chain. This correlation functions is exactly expressed by power-functions. Our approach based on Riemann–Hilbert problems is useful for the analysis of long distance correlations. In a forthcoming publication we will determine the exponent of power, calculating the integrals (3.18) and (3.19). The exponent is expected to depend on the anisotropy parameter  $\eta$  and the external magnetic field h.

As stated in section 1, a special correlation function FSFP is obtained from the generating functional by taking the limit  $\alpha \to -\infty$ . However, in this limit, our asymptotic expression (3.23) loses its meaning. Similar situation arises from the asymptotic analysis of FSFP of the XXX spin chain ( $\Delta = 1$ ) [11]. From the viewpoint of Riemann–Hilbert problem the evaluation of FSFP is more difficult than that of the generating functional. It is an open problem to compute the asymptotic form of FSFP for the XXX and XXZ spin chain. It is worth mentioning that in the free fermion point  $\Delta = 0$  the corresponding FSFP has been shown to decay in Gaussian form [12].

In this paper we have deformed an operator-valued Riemann–Hilbert problem for  $4\times4$  matrix integral operators to scalar problems, which has been studied in detail [10]. In general, it is hard to solve operator-valued Riemann–Hilbert problem: even in the case that the conjugation matrix

has no integral operator the solution can not be found in the closed form, and for operator-valued case its existence and uniqueness have not yet been proved. They are fundamental and unsolved questions. The investigation of operator-valued Riemann-Hilbert problem is important since it contains many applications to mathematics and physics.

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